Index to Volume 62

General Index

501 Bank Size, Collateral, and Net Purchase Behavior in the Federal Funds Market: Empirical Evidence
Linda Allen, Stavros Peristiani, and Anthony Saunders

237 A Bargaining Approach to Profit Sharing in Joint Ventures
Masako N. Darrough and Neal M. Stoughton

477 Calibration-based Predictive Distributions: An Application of Prequential Analysis to Interest Rates, Money, Prices, and Output
John L. Kling and David A. Bessler

539 Call-Option Pricing and the Turn of the Year
Kevin J. Maloney and Richard J. Rogalski

55 Conditional Heteroscedasticity in Time Series of Stock Returns: Evidence and Forecasts
Vedat Akgiray

157 Dividend Stripping, Risk Exposure, and the Effect of the 1984 Tax Reform Act on the Ex-Dividend Day Behavior
Theoharry Grammatikos

33 The Effects of Regulatory Policies on the Cost of Debt for Electric Utilities: An Empirical Investigation
Robin A. Prager

417 Estimation of the Economic Rate of Return for Industrial Companies
Reuel Shinnar, Ofer Dressler, C. A. Feng, and Alan I. Avidan

517 Hospital Investment Decisions and the Cost of Capital
Gerard J. Wedig, Mahmud Hassan, and Frank A. Sloan

175 The Impact of Dividend Initiation on the Information Content of Earnings Announcements and Returns Volatility
P. C. Venkatesh

211 Insider Trading, Liquidity, and the Role of the Monopolist Specialist
Lawrence R. Glosten

81 Investment Returns and Yields to Holders of Insurance
Michael L. Smith

199 Monopolistic Competition and Multiproduct Brand Names
Stephen E. Margolis

393 Mutual Fund Performance: An Analysis of Quarterly Portfolio Holdings
Mark Grinblatt and Sheridan Titman

1 New Public Offerings, Information, and Investor Rationality: The Case of Publicly Offered Commodity Funds
Edwin J. Elton, Martin J. Gruber, and Joel Rentzler

311 Nonlinear Dynamics and Stock Returns
José A. Scheinkman and Blake LeBaron

99 Optimal Investments Using Empirical Dynamic Programming with Application to Natural Resources
Gunnar Stensland and Dag Tjøstheim

455 Portfolio Insurance and Financial Market Equilibrium
Michael J. Brennan and Eduardo S. Schwartz

473 Portfolio Insurance in Complete Markets: A Note
Sanford J. Grossman and Jean-Luc Vila

369 Scoring the Leading Indicators
Francis X. Diebold and Glenn D. Rudebusch

17 SICs as Delineators of Economic Markets
Richard N. Clarke

339 Testing for Nonlinear Dependence in Daily Foreign Exchange Rates
David A. Hsieh

271 The Value of Shelf Registration for New Debt Issues
Palani-Rajan Kadapakkam and Stanley J. Kon

Index to Authors

55 *Vedat Akgiray*
Conditional Heteroscedasticity in Time Series of Stock Returns: Evidence and Forecasts

501 *Linda Allen, Stavros Peristiani, and Anthony Saunders*
Bank Size, Collateral, and Net Purchase Behavior in the Federal Funds Market: Empirical Evidence

455 *Michael J. Brennan and Eduardo S. Schwartz*
Portfolio Insurance and Financial Market Equilibrium

17 *Richard N. Clarke*
SICs as Delineators of Economic Markets

237 *Masako N. Darrough and Neal M. Stoughton*
A Bargaining Approach to Profit Sharing in Joint Ventures

369 *Francis X. Diebold and Glenn D. Rudebusch*
Scoring the Leading Indicators

1 *Edwin J. Elton, Martin J. Gruber, and Joel Rentzler*
New Public Offerings, Information, and Investor Rationality: The Case of Publicly Offered Commodity Funds

211 *Lawrence R. Glosten*
Insider Trading, Liquidity, and the Role of the Monopolist Specialist

157 *Theoharry Grammatikos*
Dividend Stripping, Risk Exposure, and the Effect of the 1984 Tax Reform Act on the Ex-Dividend Day Behavior

393 *Mark Grinblatt and Sheridan Titman*
Mutual Fund Performance: An Analysis of Quarterly Portfolio Holdings

473 *Sanford J. Grossman and Jean-Luc Vila*
Portfolio Insurance in Complete Markets: A Note

339 *David A. Hsieh*
Testing for Nonlinear Dependence in Daily Foreign Exchange Rates

271 *Palani-Rajan Kadapakkam and Stanley J. Kon*
The Value of Shelf Registration for New Debt Issues

477 *John L. Kling and David A. Bessler*
Calibration-based Predictive Distributions: An Application of Prequential Analysis to Interest Rates, Money, Prices, and Output

539 *Kevin J. Maloney and Richard J. Rogalski*
Call-Option Pricing and the Turn of the Year

199 *Stephen E. Margolis*
Monopolistic Competition and Multiproduct Brand Names

33 *Robin A. Prager*
The Effects of Regulatory Policies on the Cost of Debt for Electric Utilities: An Empirical Investigation

311 *José A. Scheinkman and Blake LeBaron*
Nonlinear Dynamics and Stock Returns

417 *Reuel Shinnar, Ofer Dressler, C. A. Feng, and Alan I. Avidan*
Estimation of the Economic Rate of Return for Industrial Companies

81 *Michael L. Smith*
Investment Returns and Yields to Holders of Insurance

99 *Gunnar Stensland and Dag Tjøstheim*
Optimal Investments Using Empirical Dynamic Programming with Application to Natural Resources

175 *P. C. Venkatesh*
The Impact of Dividend Initiation on the Information Content of Earnings Announcements and Returns Volatility

517 *Gerard J. Wedig, Mahmud Hassan, and Frank A. Sloan*
Hospital Investment Decisions and the Cost of Capital